OPEN INTEREST REPORT

OCTOBER 1986

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202.466.5460

OPEN INTEREST OF LAST TRADING DAY OF THE MONTH

Contact: Rose H. Hamed
(202)466-5460

	OCTOBER 1985	OCTOBER 1986	PERCENT CHANGE
Wheat	30,464	33,078	8.58%
Corn	139,598	158,429	13.49%
Oats	4,453	3,783	-15.05%
Soybeans	78,023	85,292	9.32%
Soybean Oil	45,951	66,372	44.44%
Soybean Meal	46,091	56,566	22.73%
Silver (1,000 oz)	23,088	13,035	-43.54%
Gold(kilo)	2,396	1,584	-33.89%
GNMA Mrtges, CDR	4,346	1,374	-68.38%
GNMA Cash Settle	0	0	
T-Bonds	309,139	232,370	-24.83%
T-Notes (6 1/2-10 year)	70,549	61,597	-12.69%
Major Market Index	3,923	0	-100.00%
MMI Maxi	5,491	7,558	37.64%
Municipal Bond	7,544	8,307	10.11%
CHICAGO BD OF TRADE	771,056	729,345	-5.41%
Wheat	17,168	14,149	-17.59%
Value Line Index	7,765	6,625	-14.68%
Mini Value Line	213	104	-51.17%
KANSAS CITY BD OF TRADE	25,146	20,878	-16.97%
Coffee "C"	11,057	18,769	69.75%
Sugar #11	82,377	84,290	2.32%
Sugar #12	7,807	0	-100.00%
Sugar #14	3,182	5,993	88.34%
Cocoa (10 M tons)	20,380	25,189	23.60%
CPI-W	106	61	-42.45%
COFFEE SUGAR & COCOA	124,909	134,302	7.52%

	OCTOBER 1985	OCTOBER 1986	PERCENT CHANGE
Wheat (1,000 bu)	7,117	8,665	21.75%
Corn (1,000 bu)	6,020	8,806	46.28%
Oats (1,000 bu)	67	67	0.00%
Soybeans (1,000 bu)	7,041	10,955	55.59%
Soybean Meal Old	644	25	-96.12%
Soybean Meal New		267	
Live Cattle (20,000#)	755	488	-35.36%
Live Hogs (15,000#)	2,334	3,598	54.16%
Silver (1,000 oz)	149	0	-100.00%
New York Silver	2,015	286	-85.81%
Gold (33.2 oz)	0	0	
New York Gold	524	370	-29.39%
Platinum	54	155	187.04%
Copper	70	6	-91.43%
Copper Hi-Grade		131	
T-Bonds ($50,000)	1,235	1,863	50.85%
T-Bills ($500,000)	486	579	19.14%
British Pound	201	195	-2.99%
Swiss Franc	595	686	15.29%
Deutschemark	644	435	-32.45%
Japanese Yen	340	348	2.35%
Canadian Dollar	21	51	142.86%
MIDAMERICA COMMODITY EX	30,312	37,976	25.28%
Live Hogs (30,000#)	25,447	27,447	7.86%
Pork Bellies (38,000#)	7,904	9,432	19.33%
Live Cattle	65,037	57,668	-11.33%
Feeder Cattle	9,752	9,277	-4.87%
Lumber	6,965	5,673	-18.55%
T-Bills (90-day)	40,034	37,027	-7.51%
Domestic CD (90-day)	2,037	22	-98.92%
Eurodollar (3-month)	141,184	227,364	61.04%
European Currency Unit		1,227	
British Pound	28,699	36,992	28.90%
Canadian Dollar	4,801	12,377	157.80%
Deutschemark	50,796	47,807	-5.88%
Japanese Yen	37,658	43,062	14.35%
Mexican Peso	1,697	0	-100.00%
Swiss Franc	28,190	32,621	15.72%
French Franc	136	182	33.82%
S&P 500 Index	65,568	138,262	110.87%
S&P OTC 250	1,321	3	-99.77%
CHICAGO MERCANTILE EX	517,226	686,443	32.72%

	OCTOBER 1985	OCTOBER 1986	PERCENT CHANGE
Wheat (5,000 bu)	6,076	4,673	-23.09%
White Wheat (5,000 bu)	123	48	-60.98%
MINNEAPOLIS GRAIN EX	6,199	4,721	-23.84%
Copper	75,868	70,396	-7.21%
Silver (5,000 oz)	85,791	89,998	4.90%
Gold (100 oz)	122,851	146,778	19.48%
Aluminum	1,873	948	-49.39%
COMMODITY EXCHANGE	286,383	308,120	7.59%
Cotton #2	22,889	24,432	6.74%
Orange Jce, Fzn Conc	5,701	8,774	53.90%
Propane	514	1,107	115.37%
Dollar Index		2,541	
European Currency Unit		1,902	
NEW YORK COTTON & CITRUS	29,104	38,756	33.16%
NYSE Composite Index	7,011	18,816	168.38%
Cmdty Rsrch Bureau Index		1,226	
NEW YORK FUTURES EX	7,011	20,042	185.87%
Palladium	6,445	6,946	7.77%
Platinum	13,068	19,152	46.56%
Potatoes(Cash Settlement)	1,678	1,808	7.75%
No. 2 Heating Oil, NY	33,438	82,224	145.90%
Leaded Reg. Gasoline, NY	13,186	166	-98.74%
Unleaded Geas. NY	4,921	19,622	298.74%
Crude Oil	64,981	114,505	76.21%
NEW YORK MERCANTILE EX	137,717	244,423	77.48%
Rice, Rough New		410	
Cotton Short Staple	18		-100.00%
CHICAGO RICE & COTTON EX	18	410	2177.78%
TOTAL OPEN INTEREST	1,935,081	2,225,416	150.04%

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OPEN INTEREST REPORT

NOVEMBER 1986

Futures Industry Association, Inc • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202 466-5460

OPEN INTEREST OF LAST TRADING DAY

Contact: Rose Hamed
(202)466-5460

	NOVEMBER 1985	NOVEMBER 1986	PERCENT CHANGE
Wheat	28,834	28,704	-0.45%
Corn	142,885	135,473	-5.19%
Oats	3,851	5,047	31.06%
Soybeans	74,091	81,736	10.32%
Soybean Oil	44,186	72,037	63.03%
Soybean Meal	42,925	57,794	34.64%
Silver (1,000 oz)	21,509	14,427	-32.93%
Gold(kilo)	1,829	1,281	-29.96%
GNMA Mrtges, CDR	4,446	1,189	-73.26%
GNMA Cash Settle	0	0	
T-Bonds	306,278	229,245	-25.15%
T-Notes (6 1/2-10 year)	64,533	61,613	-4.52%
Major Market Index	1,765	0	-100.00%
MMI Maxi	7,169	7,268	1.38%
Municipal Bond	11,070	9,790	-11.56%
CHICAGO BD OF TRADE	755,371	705,604	-6.59%
Wheat	12,233	67,840	454.57%
Value Line Index	11,926	6,543	-45.14%
Mini Value Line	179	226	26.26%
KANSAS CITY BD OF TRADE	24,338	74,609	206.55%
Coffee "C"	11,776	15,081	28.07%
Sugar #11	97,145	84,340	-13.18%
Sugar #12	6,616	0	-100.00%
Sugar #14	4,983	6,833	37.13%
Cocoa (10 M tons)	17,981	22,577	25.56%
CPI-W	89	58	-34.83%
COFFEE SUGAR & COCOA	138,590	128,889	-7.00%

	NOVEMBER 1985	NOVEMBER 1986	PERCENT CHANGE
Wheat (1,000 bu)	7,221	9,754	35.08%
Corn (1,000 bu)	9,990	5,017	-49.78%
Oats (1,000 bu)	94	67	-28.72%
Soybeans (1,000 bu)	15,575	9,186	-41.02%
Soybean Meal Old	790	28	-96.46%
Soybean Meal New		342	
Live Cattle (20,000#)	685	482	-29.64%
Live Hogs (15,000#)	2,539	3,320	30.76%
Silver (1,000 oz)	127	0	-100.00%
New York Silver	631	276	-56.26%
Gold (33.2 oz)	0	0	
New York Gold	469	375	-20.04%
Platinum	59	114	93.22%
Copper	34	0	-100.00%
Copper Hi-Grade		13	
T-Bonds ($50,000)	1,158	1,710	47.67%
T-Bills ($500,000)	494	623	26.11%
British Pound	326	93	-71.47%
Swiss Franc	763	633	-17.04%
Deutschemark	681	558	-18.06%
Japanese Yen	360	374	3.89%
Canadian Dollar	26	65	150.00%
MIDAMERICA COMMODITY EX	42,022	33,030	-21.40%
Live Hogs (30,000#)	27,912	30,980	10.99%
Pork Bellies (38,000#)	9,134	11,453	25.39%
Live Cattle	68,592	64,658	-5.74%
Feeder Cattle	10,365	9,083	-12.37%
Lumber	6,687	5,646	-15.57%
T-Bills (90-day)	39,771	37,601	-5.46%
Domestic CD (90-day)	1,762	22	-98.75%
Eurodollar (3-month)	165,256	234,299	41.78%
European Currency Unit		511	
British Pound	35,562	34,127	-4.04%
Canadian Dollar	8,516	14,648	72.01%
Deutschemark	57,347	58,346	1.74%
Japanese Yen	39,605	41,052	3.65%
Mexican Peso	0	0	
Swiss Franc	35,047	34,495	-1.58%
French Franc	170	171	0.59%
S&P 500 Index	74,909	144,347	92.70%
S&P OTC 250	2,120	4	-99.81%
CHICAGO MERCANTILE EX	582,755	721,543	23.82%

	NOVEMBER 1985	NOVEMBER 1986	PERCENT CHANGE
Wheat (5,000 bu)	6,134	4,437	-27.67%
White Wheat (5,000 bu)	86	48	-44.19%
MINNEAPOLIS GRAIN EX	6,220	4,485	-27.89%
Copper	76,106	74,353	-2.30%
Silver (5,000 oz)	85,366	90,952	6.54%
Gold (100 oz)	122,747	131,679	7.28%
Aluminum	1,687	781	-53.70%
COMMODITY EXCHANGE	285,906	297,765	4.15%
Cotton #2	23,196	20,534	-11.48%
Orange Jce, Fzn Conc	7,156	9,413	31.54%
Propane	583	761	30.53%
Dollar Index	1,125	2,258	100.71%
European Currency Unit		2,015	
NEW YORK COTTON & CITRUS	32,060	34,981	9.11%
NYSE Composite Index	8,131	20,740	155.07%
Cmdty Rsrch Bureau Index		1,825	
NEW YORK FUTURES EX	8,131	22,565	177.52%
Palladium	6,950	6,670	-4.03%
Platinum	17,969	18,204	1.31%
Potatoes(Cash Settlement)	1,585	1,339	-15.52%
No. 2 Heating Oil, NY	36,793	70,196	90.79%
Leaded Reg. Gasoline, NY	12,634	0	-100.00%
Unleaded Geas. NY	3,922	17,568	347.93%
Crude Oil	58,099	100,411	72.83%
NEW YORK MERCANTILE EX	137,952	214,388	55.41%
Rice, Rough New		255	
Cotton Short Staple	1		-100.00%
CHICAGO RICE & COTTON EX	1	255	25400.00%
TOTAL	2,013,346	2,238,114	11.16%

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OPEN INTEREST REPORT

DECEMBER 1986

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OPEN INTEREST OF LAST TRADING DAY OF THE MONTH

Contact: Rose Hamed
(202)466-5460

	DECEMBER 1985	DECEMBER 1986	PERCENT CHANGE
Wheat	31,164	23,153	-25.71%
Corn	124,416	121,098	-2.67%
Oats	3,470	6,054	74.47%
Soybeans	77,274	78,442	1.51%
Soybean Oil	48,361	63,797	31.92%
Soybean Meal	46,875	56,475	20.48%
Silver (1,000 oz)	18,523	12,748	-31.18%
Gold(kilo)	1,415	1,513	6.93%
GNMA Mrtges, CDR	2,860	1,182	-58.67%
GNMA Cash Settle	0	0	
T-Bonds	300,571	229,286	-23.72%
T-Notes (6 1/2-10 year)	70,495	53,693	-23.83%
Major Market Index	534	0	-100.00%
MMI Maxi	3,453	4,713	36.49%
Municipal Bond	14,071	6,655	-52.70%
NASDAQ-100	436		-100.00%
CHICAGO BD OF TRADE	743,918	658,809	-11.44%
Wheat	12,061	11,442	-5.13%
Value Line Index	16,844	8,735	-48.14%
Mini Value Line	206	150	-27.18%
KANSAS CITY BD OF TRADE	29,111	20,327	-30.17%
Coffee "C"	13,167	14,928	13.37%
Sugar #11	93,355	92,574	-0.84%
Sugar #12	6,533	0	-100.00%
Sugar #14	4,999	6,668	33.39%
Cocoa (10 M tons)	18,044	26,109	44.70%
CPI-W	90	57	-36.67%
COFFEE SUGAR & COCOA	136,188	140,336	3.05%

	DECEMBER 1985	DECEMBER 1986	PERCENT CHANGE
Wheat (1,000 bu)	11,314	6,087	-46.20%
Corn (1,000 bu)	6,660	11,140	67.27%
Oats (1,000 bu)	50	78	56.00%
Soybeans (1,000 bu)	15,717	5,513	-64.92%
Soybean Meal Old	668	11	-98.35%
Soybean Meal New		270	
Live Cattle (20,000#)	524	560	6.87%
Live Hogs (15,000#)	2,014	2,017	0.15%
Silver (1,000 oz)	102	0	-100.00%
New York Silver	722	237	-67.17%
Gold (33.2 oz)	0	0	
New York Gold	466	330	-29.18%
Platinum	44	131	197.73%
Copper	40	0	-100.00%
Copper Hi-Grade		4	
T-Bonds ($50,000)	836	1,773	112.08%
T-Bills ($500,000)	241	463	92.12%
British Pound	202	133	-34.16%
Swiss Franc	676	603	-10.80%
Deutschemark	654	490	-25.08%
Japanese Yen	310	307	-0.97%
Canadian Dollar	33	42	27.27%
MIDAMERICA COMMODITY EX	41,273	30,189	-26.86%
Live Hogs (30,000#)	21,680	23,620	8.95%
Pork Bellies (38,000#)	8,103	11,057	36.46%
Live Cattle	59,361	56,421	-4.95%
Feeder Cattle	11,206	9,044	-19.29%
Lumber	6,383	5,844	-8.44%
T-Bills (90-day)	33,263	37,558	12.91%
Domestic CD (90-day)	922	20	-97.83%
Eurodollar (3-month)	121,537	214,401	76.41%
European Currency Unit		11	
British Pound	25,082	23,145	-7.72%
Canadian Dollar	13,929	14,937	7.24%
Deutschemark	53,525	44,292	-17.25%
Japanese Yen	28,058	23,172	-17.41%
Mexican Peso	0	0	
Swiss Franc	27,351	23,138	-15.40%
French Franc	134	92	-31.34%
S&P 500 Index	62,879	95,433	51.77%
S&P OTC 250	590	0	-100.00%
CHICAGO MERCANTILE EX	474,003	582,185	22.82%

	DECEMBER 1985	DECEMBER 1986	PERCENT CHANGE
Wheat (5,000 bu)	4,637	3,918	-15.51%
White Wheat (5,000 bu)	53	17	-67.92%
MINNEAPOLIS GRAIN EX	4,690	3,935	-16.10%
Copper	77,790	77,988	0.25%
Silver (5,000 oz)	86,140	89,822	4.27%
Gold (100 oz)	132,243	140,744	6.43%
Aluminum	2,044	977	-52.20%
COMMODITY EXCHANGE	298,217	309,531	3.79%
Cotton #2	21,748	23,035	5.92%
Orange Jce, Fzn Conc	12,951	11,290	-12.83%
Propane	323	525	62.54%
Dollar Index	739	1,853	150.74%
European Currency Unit		1,486	
NEW YORK COTTON & CITRUS	35,761	38,189	6.79%
NYSE Composite Index	9,242	9,306	0.69%
Cmdty Rsrch Bureau Index		2,439	
NEW YORK FUTURES EX	9,242	11,745	27.08%
Palladium	6,424	5,872	-8.59%
Platinum	14,853	17,707	19.21%
Potatoes(Cash Settlement)	1,720	1,451	-15.64%
No. 2 Heating Oil, NY	31,172	72,564	132.79%
Leaded Reg. Gasoline, NY	12,741	0	-100.00%
Unleaded Geas. NY	3,150	27,100	760.32%
Crude Oil	61,161	121,248	98.24%
NEW YORK MERCANTILE EX	131,221	245,942	87.43%
Rice, Rough New			
Cotton Short Staple	1	272	27100.00%
CHICAGO RICE & COTTON EX	1	272	27100.00%
TOTAL	1,903,625	2,041,460	7.24%

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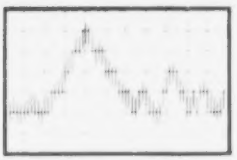

OPEN INTEREST REPORT

JANUARY 1987

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	JANUARY 1986	JANUARY 1987	PERCENT CHANGE
Wheat	33,470	28,043	-16.21%
Corn	117,430	134,786	14.78%
Oats	3,695	7,084	91.72%
Soybeans	74,655	76,740	2.79%
Soybean Oil	50,584	85,826	69.67%
Soybean Meal	43,681	64,057	46.65%
Silver (1,000 oz)	20,079	12,937	-35.57%
Gold(kilo)	2,466	1,449	-41.24%
GNMA Mrtges, CDR	2,863	1,173	-59.03%
Cash Settle GNMA		0	
T-Bonds	321,761	283,663	-11.84%
T-Notes (6 1/2-10 year)	79,073	57,550	-27.22%
Municipal Bond	10,706	5,889	-44.99%
Major Market Index	293	0	-100.00%
MMI Maxi	4,350	7,389	69.86%
NASDAQ-100	149	0	-100.00%
CHICAGO BD OF TRADE	765,255	766,586	0.17%
Wheat	15,980	15,025	-5.98%
Value Line Index	16,536	10,822	-34.55%
Mini Value Line	179	342	91.06%
KANSAS CITY BD OF TRADE	32,695	26,189	-19.90%
Coffee "C"	13,062	15,679	20.04%
Sugar #11	96,382	105,733	9.70%
Sugar #12	6,480	0	-100.00%
Sugar #14	5,367	7,320	36.39%
Cocoa (10 M tons)	19,259	24,868	29.12%
CPIW	194	8	-95.88%
COFFEE SUGAR & COCOA	140,744	153,608	9.14%

	JANUARY 1986	JANUARY 1987	PERCENT CHANGE
Wheat (1,000 bu)	8,203	7,567	-7.75%
Corn (1,000 bu)	10,617	10,844	2.14%
Oats (1,000 bu)	91	122	34.07%
Soybeans (1,000 bu)	6,493	4,839	-25.47%
Soybean Meal New	3	220	7233.33%
Soybean Meal Old	559	4	-99.28%
Live Cattle (20,000#)	524	499	-4.77%
Live Hogs (15,000#)	2,096	1,955	-6.73%
Silver (1,000 oz)	76	0	-100.00%
New York Silver	504	213	-57.74%
Gold (33.2 oz.)		0	
New York Gold	448	339	-24.33%
Platinum	44	60	36.36%
Copper	49	0	-100.00%
Copper High Grade		3	
T-Bonds ($50,000)	1,223	2,142	75.14%
T-Bills ($500,000)	296	213	-28.04%
British Pound	177	186	5.08%
Swiss Franc	537	634	18.06%
Deutsche Mark	643	563	-12.44%
Japanese Yen	194	383	97.42%
Canadian Dollar	67	87	29.85%
MIDAMERICA COMMODITY EX	32,844	30,873	-6.00%
Live Hogs (30,000#)	22,125	26,472	19.65%
Pork Bellies (38,000#)	7,821	10,911	39.51%
Live Cattle	53,559	74,535	39.16%
Feeder Cattle	10,941	12,633	15.46%
Lumber	5,783	6,777	17.19%
T-Bills (90-day)	37,930	46,128	21.61%
Domestic CD (90-day)	892	19	-97.87%
Eurodollar (3-month)	145,278	256,641	76.66%
European Currency Unit	1,438	6	-99.58%
British Pound	38,235	27,615	-27.78%
Canadian Dollar	18,922	23,106	22.11%
Deutschemark	56,622	60,164	6.26%
Japanese Yen	31,732	32,164	1.36%
Swiss Franc	29,412	33,581	14.17%
French Franc	88	493	460.23%
Australian Dollar		1,687	
S&P 500 Index	63,660	107,929	69.54%
S&P 100 Index	0	0	
S&P OTC 250	597	0	-100.00%
CHICAGO MERCANTILE EX	525,035	720,861	37.30%

	JANUARY 1986	JANUARY 1987	PERCENT CHANGE
Wheat (5,000 bu)	4,410	4,946	12.15%
White Wheat (5,000 bu)	53	17	-67.92%
MINNEAPOLIS GRAIN EX	4,463	4,963	11.20%
Copper	89,123	75,844	-14.90%
Silver (5,000 oz)	81,949	95,672	16.75%
Gold (100 oz)	144,149	130,078	-9.76%
Aluminum	2,386	828	-65.30%
COMMODITY EXCHANGE	317,607	302,422	-4.78%
Cotton #2	23,326	26,077	11.79%
Orange Jce, Fzn Conc	8,763	9,916	13.16%
Propane	333	253	-24.02%
European Currency Unit	495	1,727	248.89%
Dollar Index	2,288	2,582	12.85%
NEW YORK COTTON & CITRUS	35,205	40,555	15.20%
NYSE Composite Index	10,164	11,893	17.01%
Cmdty Rsrch Bureau Index		2,831	
NEW YORK FUTURES EX	10,164	14,724	44.86%
Palladium	6,667	6,459	-3.12%
Platinum	18,163	16,490	-9.21%
Potatoes(Cash Settlement)	1,994	1,549	-22.32%
No. 2 Heating Oil, NY	29,066	64,374	121.48%
Leaded Reg. Gasoline, NY	14,836	0	-100.00%
Unleaded Gasoline, NY	4,703	30,693	552.63%
Crude Oil	66,522	134,716	102.51%
NEW YORK MERCANTILE EX	141,951	254,281	79.13%
Rice, Rough	0	338	
Cotton Short Staple	0		
CHICAGO RICE & COTTON EX	0	338	
TOTAL	2,005,963	2,315,400	15.43%

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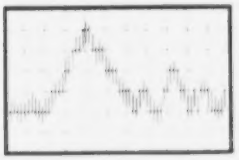

OPEN INTEREST REPORT

FEBRUARY 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Rose Hamed
(202)466-5460

	FEBRUARY 1986	FEBRUARY 1987	PERCENT CHANGE
Wheat	32,555	25,913	-20.40%
Corn	109,010	141,109	29.45%
Oats	3,732	7,146	91.48%
Soybeans	75,305	72,739	-3.41%
Soybean Oil	55,010	77,627	41.11%
Soybean Meal	48,404	70,403	45.45%
Silver (1,000 oz)	19,636	11,972	-39.03%
Gold(kilo)	1,838	1,506	-18.06%
GNMA Mrtges, CDR	3,524	1,170	-66.80%
Cash Settle GNMA		0	ERR
T-Bonds	301,948	253,319	-16.11%
T-Notes (6 1/2-10 year)	76,506	50,769	-33.64%
Municipal Bond	11,378	7,386	-35.09%
Major Market Index	316	6,671	2011.08%
MMI Maxi	5,973	0	-100.00%
NASDAQ-100	79	0	-100.00%
CHICAGO BD OF TRADE	745,214	727,730	-2.35%
Wheat	15,005	18,533	23.51%
Value Line Index	19,310	11,323	-41.36%
Mini Value Line	212	251	18.40%
KANSAS CITY BD OF TRADE	34,527	30,107	-12.80%
Coffee "C"	15,758	16,881	7.13%
Sugar #11	85,112	95,869	12.64%
Sugar #12	4,630	0	-100.00%
Sugar #14	4,278	6,661	55.70%
Cocoa (10 M tons)	19,521	23,444	20.10%
CPIW	147	9	-93.88%
COFFEE SUGAR & COCOA	129,446	142,864	10.37%

	FEBRUARY 1986	FEBRUARY 1987	PERCENT CHANGE
Wheat (1,000 bu)	7,269	3,595	-50.54%
Corn (1,000 bu)	16,708	9,749	-41.65%
Oats (1,000 bu)	60	122	103.33%
Soybeans (1,000 bu)	8,430	6,598	-21.73%
Soybean Meal New	160	214	33.75%
Soybean Meal Old	438	4	-99.09%
Live Cattle (20,000#)	691	622	-9.99%
Live Hogs (15,000#)	1,423	1,491	4.78%
Silver (1,000 oz)	64	0	-100.00%
New York Silver	626	223	-64.38%
Gold (33.2 oz.)	0	0	ERR
New York Gold	315	422	33.97%
Platinum	73	89	21.92%
Copper	47	0	-100.00%
Copper High Grade		1	ERR
T-Bonds ($50,000)	1,127	1,440	27.77%
T-Bills ($500,000)	430	258	-40.00%
British Pound	117	116	-0.85%
Swiss Franc	610	860	40.98%
Deutsche Mark	837	649	-22.46%
Japanese Yen	314	320	1.91%
Canadian Dollar	77	129	67.53%
MIDAMERICA COMMODITY EX	39,816	26,902	-32.43%
Live Hogs (30,000#)	21,639	29,973	38.51%
Pork Bellies (38,000#)	7,826	9,964	27.32%
Live Cattle	55,203	91,671	66.06%
Feeder Cattle	12,106	16,111	33.08%
Lumber	6,936	6,554	-5.51%
T-Bills (90-day)	47,564	48,450	1.86%
Domestic CD (90-day)	869	36	-95.86%
Eurodollar (3-month)	155,284	255,573	64.58%
European Currency Unit	1,185	15	-98.73%
British Pound	40,880	41,391	1.25%
Canadian Dollar	15,075	24,837	64.76%
Deutschemark	70,411	57,902	-17.77%
Japanese Yen	33,792	31,988	-5.34%
Swiss Franc	39,151	36,210	-7.51%
French Franc	135	355	162.96%
Australian Dollar		2,461	ERR
S&P 500 Index	86,224	123,021	42.68%
S&P 100 Index		0	ERR
S&P OTC 250	631	0	-100.00%
CHICAGO MERCANTILE EX	594,911	776,512	30.53%

	FEBRUARY 1986	FEBRUARY 1987	PERCENT CHANGE
Wheat (5,000 bu)	4,518	4,681	3.61%
White Wheat (5,000 bu)	56	0	-100.00%
MINNEAPOLIS GRAIN EX	4,574	4,681	2.34%
Copper	79,497	77,526	-2.48%
Silver (5,000 oz)	79,008	89,438	13.20%
Gold (100 oz)	143,752	140,016	-2.60%
Aluminum	2,179	722	-66.87%
COMMODITY EXCHANGE	304,436	307,702	1.07%
Cotton #2	20,824	23,482	12.76%
Orange Jce, Fzn Conc	7,782	11,336	45.67%
Propane	214	302	41.12%
European Currency Unit	2,099	1,736	-17.29%
Dollar Index	926	3,403	267.49%
NEW YORK COTTON & CITRUS	31,845	40,259	26.42%
NYSE Composite Index	13,992	13,228	-5.46%
Cmdty Rsrch Bureau Index		2,710	ERR
NEW YORK FUTURES EX	13,992	15,938	13.91%
Palladium	6,049	6,503	7.51%
Platinum	20,490	16,741	-18.30%
Potatoes(Cash Settlement)	2,080	1,658	-20.29%
No. 2 Heating Oil, NY	31,685	53,307	68.24%
Leaded Reg. Gasoline, NY	14,353	0	-100.00%
Unleaded Gasoline, NY	3,703	36,605	888.52%
Crude Oil	64,007	147,632	130.65%
NEW YORK MERCANTILE EX	142,367	262,446	84.34%
Rice, Rough	0	260	ERR
Cotton Short Staple	0	0	ERR
CHICAGO RICE & COTTON EX	0	260	ERR
TOTAL	2,041,128	2,335,401	14.42%

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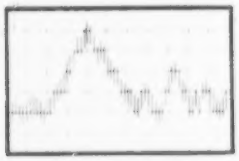

OPEN INTEREST REPORT

MARCH 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Rose H. Hamed
(202)466-5460

	MARCH 1986	MARCH 1987	PERCENT CHANGE
Wheat	32,824	30,997	-5.57%
Corn	111,894	143,792	28.51%
Oats	4,168	6,374	52.93%
Soybeans	77,089	82,836	7.46%
Soybean Oil	57,640	73,653	27.78%
Soybean Meal	49,219	63,315	28.64%
Silver (1,000 oz)	17,395	13,718	-21.14%
Gold(kilo)	1,402	1,893	35.02%
GNMA Mrtges, CDR	2,336	1,169	-49.96%
Cash Settle GNMA		0	
T-Bonds	244,703	235,112	-3.92%
T-Notes (6 1/2-10 year)	66,297	56,048	-15.46%
Municipal Bond	12,929	12,387	-4.19%
Major Market Index	326	0	-100.00%
MMI Maxi	7,760	6,137	-20.91%
NASDAQ-100	82	0	-100.00%
CHICAGO BD OF TRADE	686,064	727,431	6.03%
Wheat	14,572	17,564	20.53%
Value Line Index	15,129	7,118	-52.95%
Mini Value Line	315	308	-2.22%
KANSAS CITY BD OF TRADE	30,016	24,990	-16.74%
Coffee "C"	15,611	18,811	20.50%
Sugar #11	118,580	90,775	-23.45%
Sugar #12	2,831	0	-100.00%
Sugar #14	4,484	6,626	47.77%
Cocoa (10 M tons)	21,341	23,169	8.57%
CPIW	184	9	-95.11%
COFFEE SUGAR & COCOA	163,031	139,390	-14.50%

	MARCH 1986	MARCH 1987	PERCENT CHANGE
Wheat (1,000 bu)	7,647	4,717	-38.32%
Corn (1,000 bu)	12,142	5,880	-51.57%
Oats (1,000 bu)	51	74	45.10%
Soybeans (1,000 bu)	14,154	7,978	-43.63%
Soybean Meal New	166	168	1.20%
Soybean Meal Old	275	0	-100.00%
Live Cattle (20,000#)	824	699	-15.17%
Live Hogs (15,000#)	1,366	2,241	64.06%
Silver (1,000 oz)	47	0	-100.00%
New York Silver	578	239	-58.65%
Gold (33.2 oz.)	0	0	
New York Gold	265	403	52.08%
Platinum	78	109	39.74%
Copper	49	0	-100.00%
Copper High Grade		1	
T-Bonds ($50,000)	1,287	1,343	4.35%
T-Bills ($500,000)	372	411	10.48%
British Pound	131	105	-19.85%
Swiss Franc	408	505	23.77%
Deutsche Mark	548	592	8.03%
Japanese Yen	341	311	-8.80%
Canadian Dollar	34	175	414.71%
MIDAMERICA COMMODITY EX	40,763	25,951	-36.34%
Live Hogs (30,000#)	17,123	29,961	74.98%
Pork Bellies (38,000#)	7,145	11,939	67.10%
Live Cattle	52,551	89,788	70.86%
Feeder Cattle	11,842	15,232	28.63%
Lumber	9,571	6,847	-28.46%
T-Bills (90-day)	49,189	38,645	-21.44%
Domestic CD (90-day)	537	36	-93.30%
Eurodollar (3-month)	142,707	235,989	65.37%
European Currency Unit	66	10	-84.85%
British Pound	28,187	37,799	34.10%
Canadian Dollar	9,748	27,963	186.86%
Deutschemark	53,054	41,702	-21.40%
Japanese Yen	31,305	43,282	38.26%
Swiss Franc	28,521	29,102	2.04%
French Franc	155	179	15.48%
Australian Dollar		1,975	
S&P 500 Index	78,431	97,673	24.53%
S&P 100 Index	0	0	
S&P OTC 250	152	0	-100.00%
CHICAGO MERCANTILE EX	520,284	708,122	36.10%

	MARCH 1986	MARCH 1987	PERCENT CHANGE
Wheat (5,000 bu)	6,019	3,542	-41.15%
White Wheat (5,000 bu)	22	0	-100.00%
MINNEAPOLIS GRAIN EX	6,041	3,542	-41.37%
Copper	91,606	76,775	-16.19%
Silver (5,000 oz)	78,406	100,751	28.50%
Gold (100 oz)	136,568	156,832	14.84%
Aluminum	2,476	985	-60.22%
COMMODITY EXCHANGE	309,056	335,343	8.51%
Cotton #2	20,112	23,190	15.30%
Orange Jce, Fzn Conc	7,827	9,318	19.05%
Propane	339	303	-10.62%
European Currency Unit	4,883	1,162	-76.20%
Dollar Index	231	4,530	1861.04%
NEW YORK COTTON & CITRUS	33,392	38,503	15.31%
NYSE Composite Index	15,320	13,007	-15.10%
Cmdty Rsrch Bureau Index		2,349	
NEW YORK FUTURES EX	15,320	15,356	0.23%
Palladium	6,206	6,778	9.22%
Platinum	19,938	19,771	-0.84%
Potatoes(Cash Settlement)	2,290	1,018	-55.55%
No. 2 Heating Oil, NY	33,377	46,624	39.69%
Leaded Reg. Gasoline, NY	18,477	0	-100.00%
Unleaded Gasoline, NY	3,212	44,056	1271.61%
Crude Oil	72,083	158,154	119.41%
NEW YORK MERCANTILE EX	155,583	276,401	77.66%
Rice, Rough	0		
Cotton Short Staple	1		-100.00%
CHICAGO RICE & COTTON EX	1	0	-100.00%
TOTAL	1,959,551	2,295,029	17.12%

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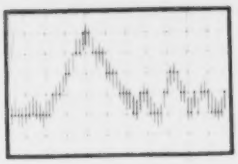

OPEN INTEREST REPORT

APRIL 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	APRIL 1986	APRIL 1987	PERCENT CHANGE
Wheat	36,701	29,957	-18.38%
Corn	114,844	138,161	20.30%
Oats	3,865	5,656	46.34%
Soybeans	74,331	89,094	19.86%
Soybean Oil	57,852	77,508	33.98%
Soybean Meal	49,060	67,842	38.28%
Silver (1,000 oz)	15,511	14,861	-4.19%
Gold(kilo)	1,153	1,652	43.28%
GNMA Mrtges, CDR Cash Settle GNMA	2,078	1,169	-43.74%
T-Bonds	240,052	327,190	36.30%
T-Notes (6 1/2-10 year)	63,806	66,870	4.80%
Municipal Bond	12,278	20,221	64.69%
Major Market Index	280	0	-100.00%
MMI Maxi	5,028	12,882	156.21%
NASDAQ-100	71	0	-100.00%
CHICAGO BD OF TRADE	676,910	853,063	26.02%
Wheat	16,624	18,338	10.31%
Value Line Index	15,568	7,331	-52.91%
Mini Value Line	224	327	45.98%
KANSAS CITY BD OF TRADE	32,416	25,996	-19.81%
Coffee "C"	19,654	21,898	11.42%
Sugar #11	16,285	95,034	483.57%
Sugar #12	111,265	0	-100.00%
Sugar #14	1,859	6,057	225.82%
Cocoa (10 M tons)	5,250	23,313	344.06%
CPIW	107	4	-96.26%
COFFEE SUGAR & COCOA	154,420	146,306	-5.25%

	APRIL 1986	APRIL 1987	PERCENT CHANGE
Wheat (1,000 bu)	10,150	3,168	-68.79%
Corn (1,000 bu)	12,000	9,300	-22.50%
Oats (1,000 bu)	34	70	105.88%
Soybeans (1,000 bu)	10,624	16,136	51.88%
Soybean Meal New	228	195	-14.47%
Soybean Meal Old	242	0	-100.00%
Live Cattle (20,000#)	615	583	-5.20%
Live Hogs (15,000#)	1,333	1,996	49.74%
Silver (1,000 oz)	45	0	-100.00%
New York Silver	321	443	38.01%
Gold (33.2 oz.)			
New York Gold	276	503	82.25%
Platinum	72	319	343.06%
Copper	27	0	-100.00%
Copper High Grade		1	
T-Bonds ($50,000)	1,530	3,939	157.45%
T-Bills ($500,000)	312	209	-33.01%
British Pound	169	120	-28.99%
Swiss Franc	430	490	13.95%
Deutsche Mark	370	730	97.30%
Japanese Yen	391	313	-19.95%
Canadian Dollar	93	168	80.65%
MIDAMERICA COMMODITY EX	39,262	38,683	-1.47%
Live Hogs (30,000#)	19,037	30,406	59.72%
Pork Bellies (38,000#)	8,987	15,813	75.95%
Live Cattle	52,245	90,237	72.72%
Feeder Cattle	10,872	16,428	51.10%
Lumber	9,471	6,263	-33.87%
T-Bills (90-day)	47,563	32,996	-30.63%
Domestic CD (90-day)	162	0	-100.00%
Eurodollar (3-month)	164,042	281,504	71.60%
European Currency Unit	40	5	-87.50%
British Pound	39,520	40,247	1.84%
Canadian Dollar	13,670	24,537	79.50%
Deutschemark	58,819	46,982	-20.12%
Japanese Yen	38,348	47,410	23.63%
Swiss Franc	34,855	31,854	-8.61%
French Franc	223	242	8.52%
Australian Dollar		1,939	
S&P 500 Index	73,268	121,860	66.32%
S&P 100 Index	100	0	-100.00%
S&P OTC 250	131	0	-100.00%
CHICAGO MERCANTILE EX	571,353	788,723	38.04%

	APRIL 1986	APRIL 1987	PERCENT CHANGE
Wheat (5,000 bu)	5,371	4,545	-15.38%
White Wheat (5,000 bu)	31	0	-100.00%
High Fructose Corn Syrup		232	
MINNEAPOLIS GRAIN EX	5,402	4,777	-11.57%
Copper	73,828	67,052	-9.18%
Silver (5,000 oz)	73,868	108,882	47.40%
Gold (100 oz)	132,088	175,437	32.82%
Aluminum	1,717	883	-48.57%
COMMODITY EXCHANGE	281,501	352,254	25.13%
Cotton #2	20,121	25,753	27.99%
Orange Jce, Fzn Conc	6,469	9,265	43.22%
Propane	333	370	11.11%
European Currency Unit	876	1,852	111.42%
Dollar Index	5,585	5,178	-7.29%
NEW YORK COTTON & CITRUS	33,384	42,418	27.06%
NYSE Composite Index	13,809	14,682	6.32%
Cmdty Rsrch Bureau Index		2,850	ERR
NEW YORK FUTURES EX	13,809	14,682	6.32%
Palladium	6,101	7,707	26.32%
Platinum	15,768	19,699	24.93%
Potatoes(Cash Settlement)	2,704	541	-79.99%
No. 2 Heating Oil, NY	33,760	42,902	27.08%
Leaded Reg. Gasoline, NY	22,147	0	-100.00%
Unleaded Gasoline, NY	2,850	36,397	1177.09%
Crude Oil	92,863	147,705	59.06%
NEW YORK MERCANTILE EX	176,193	254,951	44.70%
Rice, Rough	0	478	
Cotton Short Staple	0	0	
CHICAGO RICE & COTTON EX	0	478	
TOTAL	1,984,650	2,522,331	27.09%

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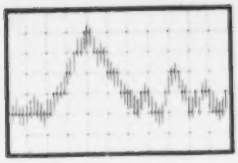

OPEN INTEREST REPORT

MAY 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	MAY 1986	MAY 1987	PERCENT CHANGE
Wheat	33,396	31,849	-4.63%
Corn	114,808	125,718	9.50%
Oats	3,293	5,232	58.88%
Soybeans	65,737	90,429	37.56%
Soybean Oil	54,035	81,405	50.65%
Soybean Meal	46,708	64,661	38.44%
Silver (1,000 oz)	13,562	15,152	11.72%
Gold(kilo)	1,348	1,747	29.60%
GNMA Mrtges, CDR	2,248	1,174	-47.78%
Cash Settle GNMA	1,176	0	-100.00%
T-Bonds	209,703	238,276	13.63%
T-Notes (6 1/2-10 year)	74,546	63,978	-14.18%
Municipal Bond	9,695	23,522	142.62%
Major Market Index	371	0	-100.00%
MMI Maxi	7,290	5,614	-22.99%
NASDAQ-100	37	0	-100.00%
CHICAGO BD OF TRADE	637,953	748,757	17.37%
Wheat	19,706	28,657	45.42%
Value Line Index	14,607	6,461	-55.77%
Mini Value Line	163	312	91.41%
KANSAS CITY BD OF TRADE	34,476	35,430	2.77%
Coffee "C"	16,765	22,110	31.88%
Sugar #11	95,088	92,870	-2.33%
Sugar #12	1,378	0	-100.00%
Sugar #14	6,510	5,695	-12.52%
Cocoa (10 M tons)	24,246	25,155	3.75%
CPIW	104	4	-96.15%
COFFEE SUGAR & COCOA	144,091	145,834	1.21%

(1)

	MAY 1986	MAY 1987	PERCENT CHANGE
Wheat (1,000 bu)	5,768	7,074	22.64%
Corn (1,000 bu)	14,725	11,025	-25.13%
Oats (1,000 bu)	38	461	1113.16%
Soybeans (1,000 bu)	11,864	18,221	53.58%
Soybean Meal New	187	205	9.63%
Soybean Meal Old	149	0	-100.00%
Live Cattle (20,000#)	703	625	-11.10%
Live Hogs (15,000#)	2,516	2,047	-18.64%
Silver (1,000 oz)	42	0	-100.00%
New York Silver	286	430	50.35%
Gold (33.2 oz.)	0	0	
New York Gold	230	374	62.61%
Platinum	67	98	46.27%
Copper	18	0	-100.00%
Copper High Grade		0	
T-Bonds ($50,000)	1,426	3,209	125.04%
T-Bills ($500,000)	275	146	-46.91%
British Pound	115	135	17.39%
Swiss Franc	368	366	-0.54%
Deutsche Mark	339	511	50.74%
Japanese Yen	546	595	8.97%
Canadian Dollar	101	111	9.90%
MIDAMERICA COMMODITY EX	39,763	45,633	14.76%
Live Hogs (30,000#)	25,497	35,328	38.56%
Pork Bellies (38,000#)	10,530	12,506	18.77%
Live Cattle	55,736	94,846	70.17%
Feeder Cattle	9,257	13,822	49.31%
Lumber	6,342	5,946	-6.24%
T-Bills (90-day)	39,882	27,083	-32.09%
Domestic CD (90-day)	161	0	-100.00%
Eurodollar (3-month)	173,888	294,668	69.46%
European Currency Unit	126	10	-92.06%
British Pound	30,584	42,731	39.72%
Canadian Dollar	14,977	25,406	69.63%
Deutschemark	58,486	52,082	-10.95%
Japanese Yen	38,363	51,681	34.72%
Swiss Franc	30,766	33,551	9.05%
French Franc	234	419	79.06%
Australian Dollar		1,991	
S&P 500 Index	99,371	128,356	29.17%
S&P 100 Index	318	0	-100.00%
S&P OTC 250	134	0	-100.00%
CHICAGO MERCANTILE EX	594,652	820,426	37.97%

	MAY 1986	MAY 1987	PERCENT CHANGE
Wheat (5,000 bu)	4,642	5,598	20.59%
White Wheat (5,000 bu)	47	15	-68.09%
High Fructose Corn Syrup		325	
MINNEAPOLIS GRAIN EX	4,689	5,938	26.64%
Copper	71,286	72,441	1.62%
Silver (5,000 oz)	75,126	93,803	24.86%
Gold (100 oz)	115,038	150,964	31.23%
Aluminum	1,444	754	-47.78%
COMMODITY EXCHANGE	262,894	317,962	20.95%
Five Year Treasury Index		2,559	
Cotton #2	23,702	27,990	18.09%
Orange Jce, Fzn Conc	7,013	8,249	17.62%
Propane	359	370	3.06%
European Currency Unit	1,075	2,429	125.95%
Dollar Index	3,341	5,293	58.43%
NEW YORK COTTON & CITRUS	35,490	46,890	32.12%
NYSE Composite Index	15,902	11,100	-30.20%
Cmdty Rsrch Bureau Index		3,197	
NEW YORK FUTURES EX	15,902	14,297	-10.09%
Palladium	5,739	7,711	34.36%
Platinum	16,582	17,981	8.44%
Potatoes(Cash Settlement)	903		-100.00%
No. 2 Heating Oil, NY	40,977	41,538	1.37%
Leaded Reg. Gasoline, NY	22,122		-100.00%
Unleaded Gasoline, NY	4,625	35,408	665.58%
Crude Oil	98,292	138,707	41.12%
NEW YORK MERCANTILE EX	189,240	241,345	27.53%
Rice, Rough	0	548	
Cotton Short Staple	0	0	
CHICAGO RICE & COTTON EX	0	548	
TOTAL	1,959,150	2,423,060	23.68%

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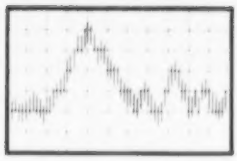

OPEN INTEREST REPORT

JUNE 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	JUNE 1986	JUNE 1987	PERCENT CHANGE
Wheat	38,177	34,272	-10.23%
Corn	112,850	118,735	5.21%
Oats	2,975	4,893	64.47%
Soybeans	64,646	86,474	33.77%
Soybean Oil	61,808	88,656	43.44%
Soybean Meal	53,813	60,709	12.81%
Silver (1,000 oz)	12,800	15,239	19.05%
Gold(kilo)	1,221	2,260	85.09%
GNMA Mrtges, CDR	1,364	1,160	-14.96%
Cash Settle GNMA	892		-100.00%
T-Bonds	195,423	255,147	30.56%
T-Notes (6 1/2-10 year)	66,664	65,632	-1.55%
Municipal Bond	12,081	19,795	63.85%
Major Market Index	303		-100.00%
MMI Maxi	8,765	6,028	-31.23%
NASDAQ-100	0		
CHICAGO BD OF TRADE	633,782	759,000	19.76%
Wheat	20,858	17,834	-14.50%
Value Line Index	8,603	4,645	-46.01%
Mini Value Line	154	178	15.58%
KANSAS CITY BD OF TRADE	29,615	22,657	-23.49%
Coffee "C"	15,492	21,326	37.66%
Sugar #11	86,064	93,881	9.08%
Sugar #12	817		-100.00%
Sugar #14	6,307	5,915	-6.22%
Cocoa (10 M tons)	23,100	25,156	8.90%
CPIW	105	4	-96.19%
COFFEE SUGAR & COCOA	131,885	146,282	10.92%

	JUNE 1986	JUNE 1987	PERCENT CHANGE
Wheat (1,000 bu)	4,852	3,270	-32.61%
Corn (1,000 bu)	10,280	13,094	27.37%
Oats (1,000 bu)	35	162	362.86%
Soybeans (1,000 bu)	15,384	9,807	-36.25%
Soybean Meal New	197	304	54.31%
Soybean Meal Old	130	0	-100.00%
Live Cattle (20,000#)	539	544	0.93%
Live Hogs (15,000#)	3,284	1,995	-39.25%
Silver (1,000 oz)	10	0	-100.00%
New York Silver	248	325	31.05%
Gold (33.2 oz.)	0	0	
New York Gold	168	246	46.43%
Platinum	75	53	-29.33%
Copper	12	0	-100.00%
Copper High Grade	464	0	-100.00%
T-Bonds ($50,000)	1,462	3,504	139.67%
T-Bills ($500,000)	652	110	-83.13%
British Pound	113	54	-52.21%
Swiss Franc	695	205	-70.50%
Deutsche Mark	530	333	-37.17%
Japanese Yen	478	281	-41.21%
Canadian Dollar	49	113	130.61%
MIDAMERICA COMMODITY EX	39,657	34,400	-13.26%
Live Hogs (30,000#)	26,878	30,485	13.42%
Pork Bellies (38,000#)	10,838	11,253	3.83%
Live Cattle	58,420	81,881	40.16%
Feeder Cattle	11,151	17,697	58.70%
Lumber	5,519	7,375	33.63%
T-Bills (90-day)	38,953	24,188	-37.90%
Domestic CD (90-day)	35	0	-100.00%
Eurodollar (3-month)	155,916	253,004	62.27%
European Currency Unit	721	10	-98.61%
British Pound	24,702	33,006	33.62%
Canadian Dollar	9,400	19,674	109.30%
Deutschemark	38,698	32,140	-16.95%
Japanese Yen	37,443	27,969	-25.30%
Swiss Franc	32,254	24,351	-24.50%
French Franc	34	554	1529.41%
Australian Dollar		3,938	
S&P 500 Index	83,100	109,452	31.71%
S&P 100 Index	318	0	-100.00%
*Gold		5,100	
CHICAGO MERCANTILE EX	534,380	682,077	27.64%

*trading inaugurated 6/87

	JUNE 1986	JUNE 1987	PERCENT CHANGE
Wheat (5,000 bu)	5,780	5,925	2.51%
White Wheat (5,000 bu)	51	15	-70.59%
High Fructose Corn Syrup		514	
MINNEAPOLIS GRAIN EX	5,831	6,454	10.68%
Copper	65,698	89,640	36.44%
Silver (5,000 oz)	64,478	80,745	25.23%
Gold (100 oz)	120,954	146,960	21.50%
Aluminum	1,098	661	-39.80%
COMMODITY EXCHANGE	252,228	318,006	26.08%
Five Year Treasury Index		5,508	
Cotton #2	22,505	28,140	25.04%
Orange Jce, Fzn Conc	7,295	7,650	4.87%
Propane	562	317	-43.59%
European Currency Unit	841	990	17.72%
Dollar Index	3,138	5,055	61.09%
NEW YORK COTTON & CITRUS	34,341	47,660	38.78%
NYSE Composite Index	10,503	9,115	-13.22%
Cmdty Rsrch Bureau Index	655	5,628	759.24%
NEW YORK FUTURES EX	11,158	14,743	32.13%
Palladium	5,259	6,150	16.94%
Platinum	18,748	17,362	-7.39%
Potatoes(Cash Settlement)	997		-100.00%
No. 2 Heating Oil, NY	55,945	49,470	-11.57%
Leaded Reg. Gasoline, NY	21,713		-100.00%
Unleaded Gasoline, NY	3,457	32,409	837.49%
Crude Oil	102,404	167,392	63.46%
NEW YORK MERCANTILE EX	208,523	272,783	30.82%
Rice, Rough	0	595	
Cotton Short Staple	0	0	
CHICAGO RICE & COTTON EX	0	595	
TOTAL	1,881,400	2,304,657	22.50%

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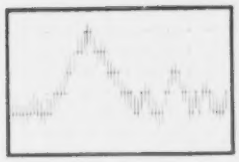

OPEN INTEREST REPORT

JULY 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	JULY 1986	JULY 1987	PERCENT CHANGE
Wheat	35,592	36,848	3.53%
Corn	117,733	117,242	-0.42%
Oats	3,064	6,073	98.20%
Soybeans	57,544	73,605	27.91%
Soybean Oil	62,011	77,028	24.22%
Soybean Meal	50,539	51,454	1.81%
Silver (1,000 oz)	12,470	14,492	16.21%
Gold(kilo)	1,669	2,666	59.74%
GNMA Mrtges, CDR	1,353	1,160	-14.26%
GNMA Cash Settle	900		-100.00%
T-Bonds	214,113	290,843	35.84%
T-Notes (6 1/2-10 year)	67,681	72,255	6.76%
Major Market Index	308		-100.00%
MMI Maxi	8,407	8,579	2.05%
Municipal Bond	10,307	13,283	28.87%
NASDAQ-100			
CHICAGO BD OF TRADE	643,691	765,528	18.93%
Wheat	20,048	18,582	-7.31%
Value Line Index	2,603	5,320	104.38%
Mini Value Line	47	292	521.28%
KANSAS CITY BD OF TRADE	22,698	24,194	6.59%
Coffee "C"	17,011	22,936	34.83%
Sugar #11	85,427	98,898	15.77%
Sugar #12	587	0	-100.00%
Sugar #14	6,716	5,603	-16.57%
Cocoa (10 M tons)	26,017	33,285	27.94%
CPI-W	83	1	-98.80%
COFFEE SUGAR & COCOA	135,841	160,723	18.32%

	JULY 1986	JULY 1987	PERCENT CHANGE
Wheat (1,000 bu)	6,509	3,790	-41.77%
Corn (1,000 bu)	13,948	8,832	-36.68%
Oats (1,000 bu)	56	543	869.64%
Soybeans (1,000 bu)	5,557	9,209	65.72%
Soybean Meal Old	68		-100.00%
Soybean Meal New	206	234	13.59%
Live Cattle (20,000#)	716	366	-48.88%
Live Hogs (15,000#)	5,089	1,677	-67.05%
Silver (1,000 oz)	16		-100.00%
New York Silver	225	328	45.78%
Gold (33.2 oz)			
New York Gold	189	294	55.56%
Platinum	72	81	12.50%
Copper	37		-100.00%
Copper Hi-Grade	88		-100.00%
T-Bonds ($50,000)	1,731	4,690	170.94%
T-Bills ($500,000)	502	246	-51.00%
British Pound	142	79	-44.37%
Swiss Franc	809	302	-62.67%
Deutschemark	666	456	-31.53%
Japanese Yen	790	266	-66.33%
Canadian Dollar	40	75	87.50%
MIDAMERICA COMMODITY EX	37,456	31,468	-15.99%
Live Hogs (30,000#)	32,704	30,336	-7.24%
Pork Bellies (38,000#)	8,567	11,549	34.81%
Live Cattle	66,835	75,265	12.61%
Feeder Cattle	12,709	20,078	57.98%
Lumber	5,039	6,509	29.17%
T-Bills (90-day)	40,714	25,041	-38.50%
Domestic CD (90-day)	34	0	-100.00%
Eurodollar (3-month)	171,476	301,926	76.07%
European Currency Unit	647	9	-98.61%
Gold		7,104	
British Pound	26,211	39,754	51.67%
Canadian Dollar	13,759	19,033	38.33%
Deutschemark	50,631	42,132	-16.79%
Japanese Yen	47,528	38,334	-19.34%
Swiss Franc	35,466	29,387	-17.14%
French Franc	150	792	428.00%
Australian Dollar		4,182	
S&P 500 Index	112,015	115,389	3.01%
CHICAGO MERCANTILE EX	624,485	766,820	22.79%

	JULY 1986	JULY 1987	PERCENT CHANGE
Wheat (5,000 bu)	6,105	6,073	-0.52%
White Wheat (5,000 bu)	112	15	-86.61%
High Fructose Corn Syrup		264	
MINNEAPOLIS GRAIN EX	6,217	6,352	2.17%
Copper	62,062	87,353	40.75%
Silver (5,000 oz)	71,238	88,277	23.92%
Gold (100 oz)	125,988	150,523	19.47%
Aluminum	1,215	542	-55.39%
COMMODITY EXCHANGE	260,503	326,695	25.41%
Cotton #2	25,321	35,719	41.06%
Orange Jce, Fzn Conc	6,908	6,557	-5.08%
Propane	1,072	220	-79.48%
Dollar Index	3,323	4,683	40.93%
European Currency Unit	1,412	1,294	-8.36%
Five Year Treasury Index		4,883	
NEW YORK COTTON EXCHANGE	38,036	53,356	40.28%
NYSE Composite Index	11,662	13,059	11.98%
Cmdty Rsrch Bureau Index	678	5,739	746.46%
NEW YORK FUTURES EX	12,340	18,798	52.33%
Palladium	5,335	7,422	39.12%
Platinum	18,749	20,947	11.72%
Potatoes(Cash Settlement)	1,133		-100.00%
No. 2 Heating Oil, NY	67,625	49,208	-27.23%
Leaded Reg. Gasoline, NY	14,721		-100.00%
Unleaded Reg Gas. NY	4,637	30,398	555.55%
Crude Oil	131,234	178,226	35.81%
NEW YORK MERCANTILE EX	243,434	286,201	17.57%
Rice, Rough New	0	686	
Cotton Short Staple	0	0	
CHICAGO RICE & COTTON EX	0	686	
TOTAL	2,024,701	2,440,821	20.55%

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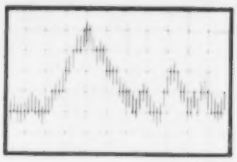

OPEN INTEREST REPORT

AUGUST 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	AUGUST 1986	AUGUST 1987	PERCENT CHANGE
Wheat	33,135	40,214	21.36%
Corn	118,805	113,768	-4.24%
Oats	3,365	7,267	115.96%
Soybeans	59,266	70,981	19.77%
Soybean Oil	59,429	68,039	14.49%
Soybean Meal	51,857	46,696	-9.95%
Silver (1,000 oz)	12,530	13,484	7.61%
Gold(kilo)	1,533	2,030	32.42%
GNMA Mrtges, CDR	1,328	1,237	-6.85%
GNMA Cash Settle	359	0	-100.00%
T-Bonds	181,160	320,233	76.77%
T-Notes (6 1/2-10 year)	54,769	77,978	42.38%
Major Market Index	163	0	-100.00%
MMI Maxi	7,524	12,079	60.54%
Municipal Bond	12,627	12,635	0.06%
NASDAQ-100			
CHICAGO BD OF TRADE	597,850	786,641	31.58%
Wheat	19,369	19,794	2.19%
Value Line Index	7,442	5,596	-24.81%
Mini Value Line	172	307	78.49%
KANSAS CITY BD OF TRADE	26,983	25,697	-4.77%
Coffee "C"	15,908	25,480	60.17%
Sugar #11	91,764	102,087	11.25%
Sugar #12	353	0	-100.00%
Sugar #14	5,574	6,261	12.33%
Cocoa (10 M tons)	25,781	30,588	18.65%
CPI-W	84	0	-100.00%
COFFEE SUGAR & COCOA	139,464	164,416	17.89%

	AUGUST 1986	AUGUST 1987	PERCENT CHANGE
Wheat (1,000 bu)	2,318	7,225	211.69%
Corn (1,000 bu)	14,981	5,817	-61.17%
Oats (1,000 bu)	60	483	705.00%
Soybeans (1,000 bu)	9,402	6,826	-27.40%
Soybean Meal Old	33	0	-100.00%
Soybean Meal New	163	224	37.42%
Live Cattle (20,000#)	508	481	-5.31%
Live Hogs (15,000#)	4,916	1,464	-70.22%
Silver (1,000 oz)	3	0	-100.00%
New York Silver	290	313	7.93%
New York Gold	318	266	-16.35%
Platinum	125	160	28.00%
Copper	10	0	-100.00%
New Copper	40	0	-100.00%
T-Bonds ($50,000)	1,426	3,997	180.29%
T-Bills ($500,000)	548	287	-47.63%
British Pound	201	74	-63.18%
Swiss Franc	838	333	-60.26%
Deutschemark	810	402	-50.37%
Japanese Yen	309	211	-31.72%
Canadian Dollar	37	108	191.89%
MIDAMERICA COMMODITY EX	37,336	28,671	-23.21%
Live Hogs (30,000#)	32,643	32,489	-0.47%
Pork Bellies (38,000#)	7,698	6,882	-10.60%
Live Cattle	64,662	85,244	31.83%
Feeder Cattle	11,201	21,099	88.37%
Lumber	6,356	7,596	19.51%
T-Bills (90-day)	39,552	24,562	-37.90%
Domestic CD (90-day)	28	0	-100.00%
Eurodollar (3-month)	203,503	344,227	69.15%
European Currency Unit	383	22	-94.26%
Gold		3,309	
British Pound	27,788	43,281	55.75%
Canadian Dollar	17,501	23,449	33.99%
Deutschemark	57,849	48,534	-16.10%
Japanese Yen	49,571	52,905	6.73%
Swiss Franc	44,717	31,898	-28.67%
French Franc	283	1,333	371.02%
Australian Dollar		4,142	
S&P 500 Index	107,016	129,539	21.05%
CHICAGO MERCANTILE EX	670,751	860,511	28.29%

	AUGUST 1986	AUGUST 1987	PERCENT CHANGE
Wheat (5,000 bu)	4,478	5,292	18.18%
White Wheat (5,000 bu)	84	65	-22.62%
High Fructose Corn Syrup		42	
MINNEAPOLIS GRAIN EX	4,562	5,399	18.35%
Copper	60,118	64,979	8.09%
Silver (5,000 oz)	67,835	82,360	21.41%
Gold (100 oz)	136,959	148,815	8.66%
Aluminum	869	521	-40.05%
COMMODITY EXCHANGE	265,781	296,675	11.62%
Cotton #2	27,642	39,148	41.63%
Orange Jce, Fzn Conc	6,682	6,496	-2.78%
Propane	1,380	190	-86.23%
Dollar Index	2,743	4,348	58.51%
European Currency Unit	2,054	1,809	-11.93%
Five Year Treasury Index		3,903	
NEW YORK COTTON EXCHANGE	40,501	55,894	38.01%
NYSE Composite Index	11,883	18,787	58.10%
Cmdty Rsrch Bureau Index	1,191	5,453	357.85%
NEW YORK FUTURES EX	13,074	24,240	85.41%
Palladium	6,073	8,678	42.89%
Platinum	25,939	22,280	-14.11%
Potatoes(Cash Settlement)	1,160	0	-100.00%
No. 2 Heating Oil, NY	64,450	64,636	0.29%
Leaded Reg. Gasoline, NY	9,980	0	-100.00%
Unleaded Reg Gas. NY	8,021	27,244	239.66%
Crude Oil	97,455	193,788	98.85%
* Propane		1,001	
NEW YORK MERCANTILE EX	213,078	317,627	49.07%
Rice, Rough New	201	956	375.62%
Cotton Short Staple	0		
CHICAGO RICE & COTTON EX	201	956	375.62%
TOTAL	2,009,581	2,566,727	27.72%

*trading inaugurated 8/87

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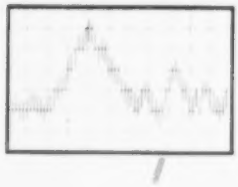

OPEN INTEREST REPORT

SEPTEMBER 1987

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	SEPTEMBER 1986	SEPTEMBER 1987	PERCENT CHANGE
Wheat	38,313	41,002	7.02%
Corn	134,348	125,877	-6.31%
Oats	2,740	6,644	142.48%
Soybeans	61,943	85,283	37.68%
Soybean Oil	53,720	66,938	24.61%
Soybean Meal	50,791	57,538	13.28%
Silver (1,000 oz)	13,041	13,504	3.55%
Gold(kilo)	2,407	1,466	-39.09%
Silver (5,000 oz)		1,010	
Gold (1,000 oz)		607	
GNMA Mrtges, CDR	1,293	1,132	-12.45%
GNMA Cash Settle	10		-100.00%
T-Bonds	207,442	352,343	69.85%
T-Notes (6 1/2-10 year)	55,102	79,037	43.44%
Major Market Index	0		
MMI Maxi	8,351	8,866	6.17%
Municipal Bond	7,968	10,200	28.01%
Institutional Index		12	
CHICAGO BD OF TRADE	637,469	851,459	33.57%
Wheat	18,426	99,840	441.84%
Value Line Index	6,478	3,447	-46.79%
Mini Value Line	169	275	62.72%
KANSAS CITY BD OF TRADE	25,073	103,562	313.04%
Coffee "C"	19,171	25,910	35.15%
Sugar #11	82,851	96,033	15.91%
Sugar #12	170		-100.00%
Sugar #14	5,409	6,560	21.28%
Cocoa (10 M tons)	25,636	32,109	25.25%
CPI-W	87	1	-98.85%
COFFEE SUGAR & COCOA	133,324	160,613	20.47%

	SEPTEMBER 1986	SEPTEMBER 1987	PERCENT CHANGE
Wheat (1,000 bu)	7,763	7,608	-2.00%
Corn (1,000 bu)	9,173	5,666	-38.23%
Oats (1,000 bu)	58	304	424.14%
Soybeans (1,000 bu)	5,064	6,526	28.87%
Soybean Meal Old	32		-100.00%
Soybean Meal New	238	215	-9.66%
Live Cattle (20,000#)	492	576	17.07%
Live Hogs (15,000#)	4,821	1,430	-70.34%
New York Silver	293	323	10.24%
New York Gold	354	306	-13.56%
Platinum	111	128	15.32%
Copper	13		-100.00%
New Copper	85		-100.00%
T-Bonds ($50,000)	1,771	7,103	301.07%
T-Bills ($500,000)	664	257	-61.30%
British Pound	180	81	-55.00%
Swiss Franc	505	267	-47.13%
Deutschemark	534	259	-51.50%
Japanese Yen	307	177	-42.35%
Canadian Dollar	45	73	62.22%
MIDAMERICA COMMODITY EX	32,503	31,299	-3.70%
Live Hogs (30,000#)	32,479	32,347	-0.41%
Pork Bellies (38,000#)	7,915	8,829	11.55%
Live Cattle	60,580	87,859	45.03%
Feeder Cattle	9,380	21,749	131.87%
Lumber	4,784	6,841	43.00%
T-Bills (90-day)	34,992	21,108	-39.68%
Domestic CD (90-day)	24		-100.00%
Eurodollar (3-month)	216,633	360,993	66.64%
European Currency Unit	462		-100.00%
Gold		4,119	
British Pound	37,506	26,290	-29.90%
Canadian Dollar	9,358	21,422	128.92%
Deutschemark	45,708	31,167	-31.81%
Japanese Yen	30,463	37,058	21.65%
Swiss Franc	26,619	23,328	-12.36%
French Franc	190	866	355.79%
Australian Dollar		1,241	
S&P 500 Index	125,304	114,182	-8.88%
CHICAGO MERCANTILE EX	642,397	799,399	24.44%

	SEPTEMBER 1986	SEPTEMBER 1987	PERCENT CHANGE
Wheat (5,000 bu)	5,501	5,242	-4.71%
White Wheat (5,000 bu)	52	55	5.77%
High Fructose Corn Syrup		13	
MINNEAPOLIS GRAIN EX	5,553	5,310	-4.38%
Copper	65,370	62,572	-4.28%
Silver (5,000 oz)	73,895	78,573	6.33%
Gold (100 oz)	136,574	142,634	4.44%
Aluminum	854	554	-35.13%
COMMODITY EXCHANGE	276,693	284,333	2.76%
Cotton #2	23,406	39,840	70.21%
Orange Jce, Fzn Conc	7,470	7,925	6.09%
Propane	1,301	121	-90.70%
Dollar Index	2,469	5,308	114.99%
European Currency Unit	1,352	2,163	59.99%
Five Year Treasury Index		5,312	
NEW YORK COTTON EXCHANGE	35,998	60,669	68.53%
NYSE Composite Index	21,880	12,819	-41.41%
Cmdty Rsrch Bureau Index	996	4,136	315.26%
Russell 2000		1,533	
Russell 3000		2,276	
NEW YORK FUTURES EX	22,876	20,764	-9.23%
Palladium	6,509	7,112	9.26%
Platinum	23,364	26,233	12.28%
No. 2 Heating Oil, NY	74,104	65,904	-11.07%
Unleaded Reg Gas. NY	16,177	26,501	63.82%
Crude Oil	100,805	188,337	86.83%
Propane		943	
NEW YORK MERCANTILE EX	220,959	315,030	42.57%
Rice, Rough New	321	2,483	673.52%
CHICAGO RICE & COTTON EX	321	2,483	673.52%
TOTAL	2,033,166	2,634,921	29.60%